Daily Market Data Report

GSBS

Market Data for Date

2026-06-08-04:00

Generated

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Name	UPI	Tenor	Cur-rency	Price Format	Trade Count	Total Notional Amount Traded (USD)	Total Notional Amount of Block Trades (USD)	Opening Price	Closing Price	Settle ment Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discre-tionary Authority Applied	Discretionary Authority Applied Footnote
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	2	10,000,000	0	63	63		63	S	63	S		
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	5,000,000	0	58	58		58	S	58	S		
MSFT 5y	QZ2FSXVTG1JL	P61M	USD	SprdBsisPts	2	10,000,000	0	40	40		40	S	40	S		
ARW 5y	QZ2J4616MMT2	P60M	USD	SprdBsisPts	3	15,000,000	0	58	58		58	S	58	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	1	5,000,000	0	51.5	51.5		51.5	S	51.5	S		
TMUS 5y	QZ4S42CN8H0W	P60M	USD	SprdBsisPts	3	12,000,000	0	44	45		44	S	45	S		
CCO_H 5y x500	QZ9KJX20JD33	P60M	USD	SprdBsisPts	4	10,000,000	0	346	346		346	S	346	S		
AXL 5y x500	QZCCJ2CT9N58	P60M	USD	SprdBsisPts	1	2,000,000	0	315	315		315	S	315	S		
AMD 5y	QZKTWJ0GJ1W0	P60M	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	4	25,000,000	0	58.5	58.5		58.5	S	58.5	S		
FE 5y	QZPGHB4X9MPJ	P60M	USD	SprdBsisPts	1	10,000,000	0	38	38		38	S	38	S		
FMCC 1y	QZQLMBP9GGF3	P12M	USD	SprdBsisPts	2	40,000,000	0	52.5	52.5		52.5	S	52.5	S		
FMCC 4y 3m [GFI]	QZQLMBP9GGF3	P51M	USD	SprdBsisPts	1	5,000,000	0	127	127		127	S	127	S		
FMCC 6m [GFI]	QZQLMBP9GGF3	P6M	USD	SprdBsisPts	2	40,000,000	0	40	40		40	S	40	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	2	10,000,000	0	84	84		84	S	84	S		
CPB 4y	QZSPCJCBTXR8	P48M	USD	SprdBsisPts	1	18,000,000	0	75	75		75	S	75	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	2	30,000,000	0	99.5	98		98	S	99.5	S		
MSI 5y	QZT1WH5BWRK3	P60M	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
CAT INC 5y	QZWXNL5Z3FR3	P60M	USD	SprdBsisPts	2	10,000,000	0	21	21		21	S	21	S		
AAPL 5Y	QZXM7HNMGHM0	P60M	USD	SprdBsisPts	2	10,000,000	0	27	27		27	S	27	S		
SBC 1y	QZZHPBZBH8CX	P12M	USD	SprdBsisPts	1	20,000,000	0	28.5	28.5		28.5	S	28.5	S		
SBC 2y	QZZHPBZBH8CX	P24M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	3	12,000,000	0	59.5	59		59	S	59.5	S		
INST_ID-458220-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	1	247,825,100	0	97.5	97.5		97.5	S	97.5	S		

Method used to determine nominal prices

Security-Based Credit Swaps:

'Opening Price' means the price of the first executed trade of the day
'Closing Price' refers to the price of the last executed trade of the day
'Lowest Price' refers to the lowest executed price of the day
'Highest Price' refers to the highest executed price of the day

Security-Based Equity Swaps:
Defined by the benchmark rate plus the agreed basis point spread.

Method used to determine settlement prices

SBSEF does not calculate daily settlement prices.